

## **LISTING OF THE CLAIMS**

This listing of claims will replace all prior versions, and listings, of claims in the application:

1. **(Currently Amended)** A method, comprising:  
accumulating values of trades by a counterparty in a trading market to obtain an accumulated position for the counterparty;  
comparing the accumulated position for the counterparty with a trading limit assigned against the counterparty for the trading market; and  
~~suspending trading shutting off~~, for the counterparty, ~~with all other counterparties with which the counterparty may trade~~ an ability to trade in the trading market when the accumulated position for the counterparty exceeds the trading limit.

2. **(Previously Presented)** The method of claim 1, further comprising:  
adjusting the accumulated position for the counterparty based upon at least one of:  
a trade that cleared and  
a trade that failed to clear.

3. **(Previously Presented)** The method of claim 1, further comprising accumulating the values of the trades by the counterparty based upon long-bond-equivalents.

4. **(Previously Presented)** The method of claim 29, further comprising accumulating the values of the trades for the parent entity based upon long-bond-equivalents.

Claims 5-8 **(Cancelled)**.

9. **(Currently Amended)** The method of claim 1, further comprising causing a message to be sent when ~~trading shutting off~~, for the counterparty, the ability to trade ~~has been suspended~~.

10. **(Previously Presented)** The method of claim 1, further comprising:

comparing the accumulated position for the counterparty with a trading warning level;  
and  
causing a message to be sent when the accumulated position for the counterparty exceeds the trading warning level.

Claim 11 (**Cancelled**).

12. (**Currently Amended**) An apparatus[[,]] comprising a computing device that:  
accumulates values of trades by a counterparty in a trading market to obtain an accumulated position for the counterparty,  
compares the accumulated position for the counterparty with a trading limit assigned against the counterparty for the trading market, and  
~~suspends trading shuts off,~~ for the counterparty, ~~with all other counterparties with which the counterparty may trade~~ an ability to trade in the trading market when the accumulated position for the counterparty exceeds the trading limit.

13. (**Previously Presented**) The apparatus of claim 12, in which the computing device also adjusts the accumulated position for the counterparty based upon at least one of:  
a trade that cleared and  
a trade that failed to clear.

14. (**Previously Presented**) The apparatus of claim 12, in which the computing device accumulates the values of the trades by the counterparty based upon long-bond-equivalents.

15. (**Previously Presented**) The apparatus of claim 41, in which the computing device accumulates the values of the trades for the parent entity based upon long-bond-equivalents.

Claims 16-19 (**Cancelled**).

20. **(Currently Amended)** The apparatus of claim 12, in which the computing device also causes a message to be sent when ~~trading for the counterparty~~ ability to trade has been ~~suspended~~ shut off for the counterparty.

21. **(Previously Presented)** The apparatus of claim 12, in which the computing device also:  
compares the accumulated position for the counterparty with a trading warning level; and  
causes a message to be sent when the accumulated position for the counterparty exceeds the trading warning level.

Claims 22-23 **(Cancelled)**.

24. **(Currently Amended)** The method of claim 1, in which ~~suspending trading~~ shutting off, for the counterparty, the ability to trade comprises disabling a trading account of the counterparty.

Claims 25-26 **(Cancelled)**.

27. **(Currently Amended)** The apparatus of claim 12, in which the computing device ~~suspends trading~~ shuts off, for the counterparty, the ability to trade by disabling a trading account of the counterparty.

28 **(Currently Amended)** The apparatus of claim 12, in which the computing device ~~suspends trading~~ shuts off, for the counterparty, the ability to trade by shutting off ~~an ability of the counterparty to trade~~ a trading account of the counterparty.

29. **(Currently Amended)** The method of claim 1, further comprising:  
accumulating values of trades for a parent entity of the counterparty in the trading market  
to obtain an accumulated position for the parent entity;  
determining if the trading limit exists for the counterparty;

performing the comparing and ~~suspending~~ shutting off steps when the trading limit exists for the counterparty;

if the trading limit does not exist for the counterparty, determining if a trading limit exists for the parent entity; and

if the trading limit exists for the parent entity, comparing the accumulated position for the parent entity with the trading limit for the parent entity and ~~suspending trading~~ shutting off, for the counterparty, the ability to trade in the trading market when the accumulated position for the parent entity exceeds the trading limit for the parent entity.

30. **(Currently Amended)** The method of claim 29, further comprising ~~suspending trading~~ shutting off, for the counterparty, the ability to trade when the trading limit does not exist for the counterparty and the trading limit does not exist for the parent entity.

31. **(Currently Amended)** The method of claim 29, further comprising ~~suspending trading~~ shutting off, for the parent entity, an ability to trade in the trading market when the accumulated position for the parent entity exceeds the trading limit for the parent entity.

32. **(Currently Amended)** The method of claim 29, further comprising ~~suspending trading~~ shutting off, for each of a plurality of counterparties under the parent entity, an ability to trade in the trading market when the accumulated position for the parent entity exceeds the trading limit for the parent entity.

33. **(Previously Presented)** The method of claim 29, further comprising:  
comparing the accumulated position for the parent entity with a trading warning level;  
and  
causing a message to be sent when the accumulated position for the parent entity exceeds the trading warning level.

34. **(Previously Presented)** The method of claim 29, in which the accumulated position for the counterparty and the accumulated position for the parent entity are related to cash bonds.

35. **(Previously Presented)** The method of claim 29, in which the accumulated position for the parent entity comprises trades by a plurality of counterparties under the parent entity.

36. **(Previously Presented)** The method of claim 1, in which the trades have not been verified as cleared.

37. **(Previously Presented)** The method of claim 1, in which the accumulated position for the counterparty comprises a gross position.

38. **(Previously Presented)** The method of claim 1, in which the accumulated position for the counterparty comprises a net position.

39. **(Currently Amended)** The method of claim 1, in which ~~suspending trading~~ shutting off, for the counterparty, the ability to trade comprises shutting off a trading account of the counterparty.

40. **(Currently Amended)** The method of claim 1, in which ~~suspending trading~~ shutting off, for the counterparty, the ability to trade comprises at least one of:

~~shutting off trading for the counterparty,~~  
shutting off a trading account of the counterparty, and  
disabling a trading account of the counterparty, ~~and~~  
~~shutting off an ability of the counterparty to trade.~~

41. **(Currently Amended)** The apparatus of claim 12, in which the computing device also:

accumulates values of trades for a parent entity of the counterparty in the trading market to obtain an accumulated position for the parent entity;  
determines if the trading limit exists for the counterparty;  
performs the comparing and ~~suspending~~ shutting off operations when the trading limit exists for the counterparty;

if the trading limit does not exist for the counterparty, determines if a trading limit exists for the parent entity; and

if the trading limit exists for the parent entity, compares the accumulated position for the parent entity with the trading limit for the parent entity and ~~suspends trading~~ shuts off, for the counterparty, the ability to trade in the trading market when the accumulated position for the parent entity exceeds the trading limit for the parent entity.

42. **(Currently Amended)** The apparatus of claim 41, in which the computing device also ~~suspends trading~~ shuts off, for the counterparty, the ability to trade when the trading limit does not exist for the counterparty and the trading limit does not exist for the parent entity.

43. **(Currently Amended)** The apparatus of claim 41, in which the computing device also ~~suspends trading~~ shuts off, for the parent entity, an ability to trade in the trading market when the accumulated position for the parent entity exceeds the trading limit for the parent entity.

44. **(Previously Presented)** The apparatus of claim 41, in which the computing device also:  
compares the accumulated position for the parent entity with a trading warning level; and  
causes a message to be sent when the accumulated position for the parent entity exceeds the trading warning level.

45. **(Previously Presented)** The apparatus of claim 41, in which the accumulated position for the counterparty and the accumulated position for the parent entity are related to cash bonds.

46. **(Previously Presented)** The apparatus of claim 12, in which the trades have not been verified as cleared.

47. **(Currently Amended)** A method, comprising:

accumulating a value of a conducted trade by a counterparty with values of trades previously conducted by the counterparty to obtain an accumulated position for the counterparty; comparing the accumulated position for the counterparty with a trading limit assigned against the counterparty; and ~~suspending trading~~ shutting off, for the counterparty, an ability to trade when the conducted trade causes the accumulated position for the counterparty to exceed the trading limit.

48. **(Currently Amended)** The method of claim 47, further comprising:  
accumulating values of trades for a parent entity of the counterparty to obtain an accumulated position for the parent entity;  
determining if the trading limit exists for the counterparty;  
performing the comparing and ~~suspending~~ shutting off steps when the trading limit exists for the counterparty;  
if the trading limit does not exist for the counterparty, determining if a trading limit exists for the parent entity; and  
if the trading limit exists for the parent entity, comparing the accumulated position for the party entity with the trading limit for the parent entity and ~~suspending trading~~ shutting off, for the counterparty, the ability to trade when the accumulated position for the parent entity exceeds the trading limit for the parent entity.

49. **(Currently Amended)** The method of claim 48, further comprising ~~suspending trading~~ shutting off, for the counterparty, the ability to trade when the trading limit does not exist for the counterparty and the trading limit does not exist for the parent entity.

50. **(Currently Amended)** The method of claim 48, further comprising ~~suspending trading~~ shutting off, for the parent entity, an ability to trade when the accumulated position for the parent entity exceeds the trading limit for the parent entity.

51. **(Currently Amended)** The method of claim 48, further comprising ~~suspending trading~~ shutting off, for each of a plurality of counterparties under the parent entity, an ability to

trade when the accumulated position for the parent entity exceeds the trading limit for the parent entity.

52. **(Previously Presented)** The method of claim 48, in which the accumulated position for the counterparty and the accumulated position for the parent entity are related to cash bonds.

53. **(Previously Presented)** The method of claim 47, in which the conducted trade and the previously conducted trades have not been verified as cleared.

54. **(Previously Presented)** The method of claim 47, in which the accumulated position for the counterparty comprises a gross position.

55. **(Previously Presented)** The method of claim 47, in which the accumulated position for the counterparty comprises a net position.

56. **(Currently Amended)** The method of claim 47, in which ~~suspending trading~~ shutting off, for the counterparty, the ability to trade comprises at least one of:

~~shutting off trading for the counterparty,~~  
shutting off a trading account of the counterparty, and  
disabling a trading account of the counterparty, ~~and~~  
~~shutting off an ability of the counterparty to trade.~~